



Johannesburg Stock Exchange  
 One Exchange Square, Gwen Lane, Sandown, South Africa  
 Private Bag X991174, Sandton 2146  
 T: +27 11 520 7000 | F: +27 11 520 8584  
[www.jse.co.za](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For August 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	2025 On 07-November-24			Bond Future	185.4696	185.4816	185.4696	185.4816	9,240
29/08/2024	2029 On 07-November-24			Bond Future	134.4401	134.4227	134.4401	134.4227	10,202
29/08/2024	2029 On 06-February-25			Bond Future	137.2834	137.2650	137.2834	137.2650	0
29/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4883.4200	4864.9500	4.8834	4.8650	0
29/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2029 On 08-May-25			Bond Future	138.6294	138.6099	138.6294	138.6099	0
29/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	779.4400	759.8700	0.7794	0.7599	0
29/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2029 On 07-August-25			Bond Future	141.3967	141.3760	141.3967	141.3760	0
29/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3986.6600	3966.0300	3.9867	3.9660	0
29/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	2029 On 06-November-25			Bond Future	142.7217	142.7004	142.7217	142.7004	0
29/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2931.7100	2910.3800	2.9317	2.9104	0
29/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2030 On 07-November-24			Bond Future	9.1294	9.1454	97.6325	97.5691	179,526
29/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4254.9800	4198.8300	4.2550	4.1988	600
29/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	87.9700	95.2200	0.0880	0.0952	0
29/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	6042.5500	5981.6400	6.0426	5.9816	600
29/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	23.6000	26.0900	0.0236	0.0261	0
29/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6150.3700	6089.3000	6.1504	6.0893	0
29/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	21.7900	24.1200	0.0218	0.0241	0
29/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6186.2900	6125.1600	6.1863	6.1252	0
29/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	21.2000	23.4700	0.0212	0.0235	0
29/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6222.2000	6161.0200	6.2222	6.1610	0
29/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	20.6300	22.8500	0.0206	0.0229	0
29/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10277.3300	10214.0000	10.2773	10.2140	0
29/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.3500	0.4200	0.0004	0.0004	600
29/08/2024	2030 On 06-February-25			Bond Future	9.1666	9.1837	95.6636	95.5984	0
29/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	725.0000	708.7900	0.7250	0.7088	800
29/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2601.2900	2650.2800	2.6013	2.6503	0
29/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1521.1700	1492.5700	1.5212	1.4926	800
29/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1470.0600	1506.6600	1.4701	1.5067	0
29/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2729.6500	2688.4000	2.7297	2.6884	0
29/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	760.7900	784.7400	0.7608	0.7847	800
29/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5748.0400	5691.1800	5.7480	5.6912	0
29/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	190.4700	198.8100	0.1905	0.1988	0
29/08/2024	2030 On 08-May-25			Bond Future	9.2410	9.2594	97.5713	97.5042	0
29/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	938.4500	919.6600	0.9385	0.9197	800
29/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3012.9200	3061.2400	3.0129	3.0612	0
29/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1725.1400	1696.0700	1.7251	1.6961	800
29/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	1948.1900	1986.2300	1.9482	1.9862	0
29/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3435.4800	3391.9500	3.4355	3.3920	0
29/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	961.7600	985.3400	0.9618	0.9853	0
29/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3593.1900	3548.6800	3.5932	3.5487	0
29/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	907.8000	930.4000	0.9078	0.9304	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4469.2600	4420.0100	4.4693	4.4200	1,640
29/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	664.9500	682.8100	0.6650	0.6828	0
29/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5569.6900	5515.9000	5.5697	5.5159	2,280
29/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	458.2000	471.5200	0.4582	0.4715	0
29/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9104.5800	9041.7100	9.1046	9.0417	0
29/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	110.5400	114.7800	0.1105	0.1148	1,640
29/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10394.1400	10329.4800	10.3941	10.3295	0
29/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	56.9500	59.4000	0.0570	0.0594	2,280
29/08/2024	2030 On 07-August-25			Bond Future	9.3303	9.3501	95.4843	95.4154	0
29/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4741.8100	4692.0700	4.7418	4.6921	1,054
29/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	841.7500	860.9300	0.8418	0.8609	0
29/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6467.3400	6411.2800	6.4673	6.4113	0
29/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	513.5700	526.4300	0.5136	0.5264	0
29/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9314.8000	9251.5700	9.3148	9.2516	0
29/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	186.2000	191.8900	0.1862	0.1919	1,054
29/08/2024	2030 On 06-November-25			Bond Future	9.4290	9.4503	97.3342	97.2635	0
29/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2442.2500	2407.0300	2.4423	2.4070	0
29/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2075.1800	2110.6400	2.0752	2.1106	0
29/08/2024	2032 On 07-November-24			Bond Future	9.8892	9.9157	92.5100	92.3806	101,628
29/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	990.1700	945.2700	0.9902	0.9453	50
29/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1671.3800	1755.8800	1.6714	1.7559	0
29/08/2024	2032 On 07-November-24	9.86	Call	Bond Future	1253.1500	1200.1200	1.2532	1.2001	0
29/08/2024	2032 On 07-November-24	9.86	Put	Bond Future	1395.3200	1471.6900	1.3953	1.4717	0
29/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1356.9400	1300.9500	1.3569	1.3010	100
29/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1304.0900	1377.5000	1.3041	1.3775	0
29/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3732.2000	3632.6700	3.7322	3.6327	0
29/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	350.5800	380.4500	0.3506	0.3805	200
29/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5830.2500	5713.7700	5.8303	5.7138	600
29/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	120.4700	133.3900	0.1205	0.1334	0
29/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7360.9200	7238.2800	7.3609	7.2383	0
29/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	55.0900	61.8500	0.0551	0.0619	0
29/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7403.5200	7280.7500	7.4035	7.2808	0
29/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	53.9000	60.5300	0.0539	0.0605	0
29/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7446.1300	7323.2400	7.4461	7.3232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	52.7600	59.2700	0.0528	0.0593	0
29/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7956.7400	7832.5600	7.9567	7.8326	600
29/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	40.5500	45.7700	0.0406	0.0458	0
29/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	8084.2000	7959.7300	8.0842	7.9597	1,615
29/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	37.9600	42.8900	0.0380	0.0429	0
29/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13479.3600	13350.0500	13.4794	13.3501	0
29/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.4100	0.5000	0.0004	0.0005	600
29/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	15084.6400	14955.2600	15.0846	14.9553	0
29/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0700	0.0900	0.0001	0.0001	1,615
29/08/2024	2032 On 06-February-25			Bond Future	9.9577	9.9856	94.4438	94.3113	0
29/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	865.9400	831.7800	0.8659	0.8318	800
29/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3462.4700	3560.8400	3.4625	3.5608	0
29/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1844.3400	1785.3700	1.8443	1.7854	800
29/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2023.1800	2096.7400	2.0232	2.0967	0
29/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3906.5600	3815.5200	3.9066	3.8155	0
29/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	877.0900	918.5800	0.8771	0.9186	800
29/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8100.9800	7981.4000	8.1010	7.9814	0
29/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	204.9800	217.9300	0.2050	0.2179	0
29/08/2024	2032 On 08-May-25			Bond Future	10.0493	10.0788	92.1643	92.0285	0
29/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1144.8800	1106.3500	1.1449	1.1064	800
29/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4104.1700	4201.4500	4.1042	4.2015	0
29/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	2104.8600	2045.9100	2.1049	2.0459	800
29/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2703.2000	2780.0600	2.7032	2.7801	0
29/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4956.1100	4860.8800	4.9561	4.8609	0
29/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1096.6200	1137.2000	1.0966	1.1372	0
29/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	5157.2500	5060.2800	5.1573	5.0603	0
29/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1036.5100	1075.3500	1.0365	1.0754	800
29/08/2024	2032 On 07-August-25			Bond Future	10.1517	10.1828	93.9798	93.8409	0
29/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8628.6800	8515.7300	8.6287	8.5157	0
29/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	780.2500	806.2300	0.7803	0.8062	0
29/08/2024	2032 On 06-November-25			Bond Future	10.2706	10.3034	91.6397	91.4975	0
29/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3531.3800	3457.4700	3.5314	3.4575	0
29/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	2887.6200	2955.8400	2.8876	2.9558	0
29/08/2024	2033 On 07-November-24			Bond Future	127.5895	127.4529	127.5895	127.4529	6,936

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	2033 On 06-February-25			Bond Future	130.2880	130.1480	130.2880	130.1480	0
29/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	5348.0000	5208.0200	5.3480	5.2080	0
29/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2033 On 08-May-25			Bond Future	131.3931	131.2496	131.3931	131.2496	0
29/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	773.1100	629.5800	0.7731	0.6296	0
29/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2033 On 07-August-25			Bond Future	134.0162	133.8691	134.0162	133.8691	0
29/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5366.1800	5219.1300	5.3662	5.2191	0
29/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2033 On 06-November-25			Bond Future	135.0937	134.9435	135.0937	134.9435	0
29/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1953.7400	1803.5400	1.9537	1.8035	0
29/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2037 On 07-November-24			Bond Future	10.9385	10.9857	86.1499	85.8735	195,170
29/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8911.9100	8646.4400	8.9119	8.6464	0
29/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	55.3000	66.2200	0.0553	0.0662	0
29/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8960.7100	8695.0200	8.9607	8.6950	0
29/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	54.0500	64.7500	0.0541	0.0648	0
29/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	9009.5100	8743.6100	9.0095	8.7436	0
29/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	52.8400	63.3300	0.0528	0.0633	0
29/08/2024	2037 On 06-February-25			Bond Future	11.0246	11.0736	83.6903	83.4078	0
29/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9536.4600	9283.0900	9.5365	9.2831	0
29/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	306.8500	336.0100	0.3069	0.3360	0
29/08/2024	2037 On 08-May-25			Bond Future	11.1334	11.1845	85.3585	85.0697	3,975
29/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	7171.0300	6952.8600	7.1710	6.9529	0
29/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1164.3100	1234.9400	1.1643	1.2349	0
29/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8407.1700	8175.1000	8.4072	8.1751	15,000
29/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	891.9600	948.6900	0.8920	0.9487	0
29/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11560.5100	11303.7200	11.5605	11.3037	7,500
29/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	454.6400	486.6500	0.4546	0.4867	0
29/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11764.6800	11506.4000	11.7647	11.5064	7,500
29/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	428.2500	458.7700	0.4283	0.4588	0
29/08/2024	2037 On 07-August-25			Bond Future	11.2525	11.3057	82.7794	82.4846	0
29/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	2041.4800	1944.1100	2.0415	1.9441	2,341
29/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6078.2400	6275.7300	6.0782	6.2757	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	2037 On 07-August-25	10.64	Call	Bond Future	2229.6700	2126.0400	2.2297	2.1260	200
29/08/2024	2037 On 07-August-25	10.64	Put	Bond Future	5734.1600	5925.3900	5.7342	5.9254	0
29/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	4288.9100	4130.6800	4.2889	4.1307	0
29/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3365.5100	3502.1400	3.3655	3.5021	2,541
29/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6872.6600	6669.9100	6.8727	6.6699	0
29/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	1987.1800	2079.2900	1.9872	2.0793	2,541
29/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	10108.6400	9870.6300	10.1086	9.8706	0
29/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1101.7500	1158.6000	1.1018	1.1586	0
29/08/2024	2037 On 06-November-25			Bond Future	11.3747	11.4301	84.3815	84.0805	0
29/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4992.1100	4825.1500	4.9921	4.8252	0
29/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3617.3100	3751.3900	3.6173	3.7514	0
29/08/2024	2038 On 07-November-24			Bond Future	140.2564	139.9583	140.2564	139.9583	3,218
29/08/2024	2038 On 06-February-25			Bond Future	141.1097	140.8048	141.1097	140.8048	0
29/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	5879.7100	5574.7600	5.8797	5.5748	0
29/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2038 On 08-May-25			Bond Future	143.9601	143.6481	143.9601	143.6481	0
29/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	4280.0500	3968.1000	4.2801	3.9681	0
29/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2038 On 07-August-25			Bond Future	144.6768	144.3584	144.6768	144.3584	0
29/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	5116.7600	4798.4000	5.1168	4.7984	0
29/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2038 On 06-November-25			Bond Future	147.5190	147.1936	147.5190	147.1936	0
29/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	3639.0000	3313.5600	3.6390	3.3136	0
29/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2040 On 07-November-24			Bond Future	11.1700	11.2274	86.8023	86.4378	113,530
29/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5909.7100	5597.3500	5.9097	5.5974	640
29/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	285.6300	337.7500	0.2856	0.3378	0
29/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	8509.9600	8166.5200	8.5100	8.1665	0
29/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	96.2600	117.3000	0.0963	0.1173	640
29/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9755.1500	9403.9400	9.7552	9.4039	0
29/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	56.4300	69.7000	0.0564	0.0697	0
29/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9806.7200	9455.2600	9.8067	9.4553	0
29/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	55.1900	68.2100	0.0552	0.0682	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9858.2300	9506.5200	9.8582	9.5065	0
29/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	53.9500	66.7200	0.0540	0.0667	0
29/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	11337.3100	10980.0500	11.3373	10.9801	0
29/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	28.2800	35.5000	0.0283	0.0355	640
29/08/2024	2040 On 06-February-25			Bond Future	11.2574	11.3170	84.1057	83.7332	14
29/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1836.5700	1693.9700	1.8366	1.6940	780
29/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	3475.6500	3705.5800	3.4757	3.7056	0
29/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	4290.2000	4052.4600	4.2902	4.0525	0
29/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1580.6000	1715.3900	1.5806	1.7154	780
29/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	6488.0500	6200.4600	6.4881	6.2005	0
29/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	874.2100	959.1500	0.8742	0.9592	780
29/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	10035.5000	9702.8800	10.0355	9.7029	0
29/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	355.1500	395.0600	0.3552	0.3951	0
29/08/2024	2040 On 08-May-25			Bond Future	11.3656	11.4275	85.7820	85.4014	3,900
29/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	8392.0700	8094.2500	8.3921	8.0943	0
29/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1109.6500	1192.3400	1.1097	1.1923	0
29/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8921.7700	8617.0100	8.9218	8.6170	15,000
29/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	999.0700	1074.8200	0.9991	1.0748	0
29/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11954.9100	11620.2200	11.9549	11.6202	7,500
29/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	556.3400	602.1600	0.5563	0.6022	0
29/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	12266.6400	11929.6300	12.2666	11.9296	7,500
29/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	524.4300	567.9300	0.5244	0.5679	0
29/08/2024	2040 On 07-August-25			Bond Future	11.4832	11.5476	82.9604	82.5720	0
29/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	11107.0200	10790.8400	11.1070	10.7908	0
29/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1168.8800	1241.1000	1.1689	1.2411	0
29/08/2024	2040 On 06-November-25			Bond Future	11.6031	11.6699	84.5654	84.1690	0
29/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5373.4000	5153.4700	5.3734	5.1535	0
29/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	3981.5400	4157.9700	3.9815	4.1580	0
29/08/2024	2044 On 07-November-24			Bond Future	11.2372	11.2996	83.0176	82.6088	80,978
29/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	5159.2600	4824.1900	5.1593	4.8242	0
29/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	384.3500	458.0700	0.3844	0.4581	13,875
29/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	6463.6600	6102.4200	6.4637	6.1024	0
29/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	223.7500	271.3000	0.2238	0.2713	9,540
29/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7787.7600	7408.9300	7.7878	7.4089	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	128.9700	158.9300	0.1290	0.1589	11,405
29/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9889.7400	9494.7200	9.8897	9.4947	0
29/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	52.3200	66.0900	0.0523	0.0661	0
29/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9941.6500	9546.3500	9.9417	9.5464	0
29/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	51.1600	64.6500	0.0512	0.0647	0
29/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9993.4900	9597.9300	9.9935	9.5979	0
29/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	50.0000	63.2300	0.0500	0.0632	0
29/08/2024	2044 On 06-February-25			Bond Future	11.3200	11.3847	80.3672	79.9495	0
29/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	5462.1200	5166.0900	5.4621	5.1661	449
29/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1239.3300	1360.9900	1.2393	1.3610	0
29/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7788.2900	7446.1200	7.7883	7.4461	449
29/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	687.1000	762.6200	0.6871	0.7626	0
29/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	10279.9700	9907.1200	10.2800	9.9071	0
29/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	371.9000	416.7400	0.3719	0.4167	0
29/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	13698.0200	13300.0900	13.6980	13.3001	0
29/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	143.1600	162.9200	0.1432	0.1629	449
29/08/2024	2044 On 08-May-25			Bond Future	11.4217	11.4888	81.9688	81.5423	0
29/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1968.9700	1822.8500	1.9690	1.8229	2,490
29/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	5281.1200	5561.5300	5.2811	5.5615	0
29/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	4276.6500	4037.5900	4.2767	4.0376	0
29/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	2839.4600	3026.9300	2.8395	3.0269	2,490
29/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	7350.9000	7037.6800	7.3509	7.0377	0
29/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1476.1300	1589.4400	1.4761	1.5894	2,490
29/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8762.2500	8425.9000	8.7623	8.4259	0
29/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1118.2800	1208.4600	1.1183	1.2085	0
29/08/2024	2044 On 07-August-25			Bond Future	11.5318	11.6014	79.1974	78.7620	0
29/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	11372.3300	11017.5700	11.3723	11.0176	0
29/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1212.9200	1293.5600	1.2129	1.2936	0
29/08/2024	2044 On 06-November-25			Bond Future	11.6434	11.7156	80.7294	80.2852	0
29/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5549.7600	5301.9900	5.5498	5.3020	0
29/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4109.0900	4305.5600	4.1091	4.3056	0
29/08/2024	2046 On 07-November-24			Bond Future	120.6901	119.7822	120.6901	119.7822	18,098
29/08/2024	2046 On 06-February-25			Bond Future	123.2424	122.3148	123.2424	122.3148	0
29/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	9232.3600	8304.7800	9.2324	8.3048	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2046 On 08-May-25			Bond Future	123.4882	122.5414	123.4882	122.5414	0
29/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	1518.1800	571.3500	1.5182	0.5714	0
29/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2046 On 07-August-25			Bond Future	125.9520	124.9856	125.9520	124.9856	0
29/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	7262.0100	6295.6400	7.2620	6.2956	0
29/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2046 On 06-November-25			Bond Future	126.1404	125.1551	126.1404	125.1551	0
29/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	730.4000	0.0000	0.7304	0.0000	0
29/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	254.8900	0.0000	0.2549	0
29/08/2024	2050 On 07-November-24			Bond Future	122.4816	122.6981	122.4816	122.6981	15,391
29/08/2024	2050 On 06-February-25			Bond Future	122.7175	122.9382	122.7175	122.9382	582
29/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	7117.5400	7338.2000	7.1175	7.3382	0
29/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2050 On 08-May-25			Bond Future	125.1963	125.4206	125.1963	125.4206	0
29/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	4036.3200	4260.5600	4.0363	4.2606	0
29/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2050 On 07-August-25			Bond Future	125.2914	125.5200	125.2914	125.5200	0
29/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	5401.4000	5629.9500	5.4014	5.6300	0
29/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	2050 On 06-November-25			Bond Future	127.7524	127.9849	127.7524	127.9849	0
29/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	3332.4400	3564.9100	3.3324	3.5649	0
29/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	AL37 On 07-November-24			Index Future	1046.7800	1045.3410	1046.7800	1,045.3410	0
29/08/2024	AL37 On 06-February-25			Index Future	1068.6670	1067.1940	1068.6670	1,067.1940	0
29/08/2024	AL37 On 08-May-25			Index Future	1090.0220	1088.5120	1090.0220	1,088.5120	0
29/08/2024	AL37 On 07-August-25			Index Future	1111.5510	1110.0060	1111.5510	1,110.0060	0
29/08/2024	AL37 On 06-November-25			Index Future	1133.1860	1131.6070	1133.1860	1,131.6070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	AL7T On 07-November-24			Index Future	1248.4340	1244.3860	1248.4340	1,244.3860	0
29/08/2024	AL7T On 06-February-25			Index Future	1274.5370	1270.4000	1274.5370	1,270.4000	0
29/08/2024	AL7T On 08-May-25			Index Future	1300.0060	1295.7780	1300.0060	1,295.7780	0
29/08/2024	AL7T On 07-August-25			Index Future	1325.6820	1321.3650	1325.6820	1,321.3650	0
29/08/2024	AL7T On 06-November-25			Index Future	1351.4850	1347.0780	1351.4850	1,347.0780	0
29/08/2024	ALBI On 07-November-24			Index Future	1079.5390	1075.9270	1079.5390	1,075.9270	121
29/08/2024	ALBI On 06-February-25			Index Future	1102.1110	1098.4190	1102.1110	1,098.4190	0
29/08/2024	ALBI On 08-May-25			Index Future	1124.1340	1120.3620	1124.1340	1,120.3620	0
29/08/2024	ALBI On 07-August-25			Index Future	1146.3370	1142.4850	1146.3370	1,142.4850	0
29/08/2024	ALBI On 06-November-25			Index Future	1168.6490	1164.7170	1168.6490	1,164.7170	0
29/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	ES33 On 07-November-24			Bond Future	11.2387	11.3535	80.5674	80.0256	0
29/08/2024	ES33 On 06-February-25			Bond Future	11.3550	11.4750	82.2712	81.7176	0
29/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8539.6000	7986.0300	8.5396	7.9860	0
29/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	ES33 On 08-May-25			Bond Future	11.4899	11.6154	80.1322	79.5669	0
29/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5360.2000	4794.8600	5.3602	4.7949	0
29/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	ES33 On 07-August-25			Bond Future	11.6360	11.7674	81.7288	81.1518	0
29/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7924.1900	7347.1500	7.9242	7.3472	0
29/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	ES33 On 06-November-25			Bond Future	11.8028	11.9406	79.5336	78.9448	0
29/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	883.3700	294.5600	0.8834	0.2946	0
29/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	ES42 On 07-November-24			Bond Future	11.5776	11.7020	77.5567	76.8079	0
29/08/2024	ES42 On 06-February-25			Bond Future	11.6730	11.8019	79.1960	78.4311	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10802.5300	10037.5800	10.8025	10.0376	0
29/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	ES42 On 08-May-25			Bond Future	11.7862	11.9200	76.5276	75.7466	0
29/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7896.6900	7115.7200	7.8967	7.1157	0
29/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	ES42 On 07-August-25			Bond Future	11.9043	12.0432	78.0499	77.2530	0
29/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9777.7200	8980.7800	9.7777	8.9808	0
29/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	ES42 On 06-November-25			Bond Future	12.0340	12.1784	75.3133	74.5003	0
29/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1979.3700	1166.3700	1.9794	1.1664	0
29/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	GOVI On 07-November-24			GOVI	1062.9200	1059.4870	1062.9200	1,059.4870	685
29/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1141400.0000	1107070.0000	114.1400	110.7070	0
29/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1141300.0000	1106970.0000	114.1300	110.6970	0
29/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1141200.0000	1106870.0000	114.1200	110.6870	0
29/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	GOVI On 06-February-25			GOVI	1085.1450	1081.6350	1085.1450	1,081.6350	0
29/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1131450.0000	1096350.0000	113.1450	109.6350	0
29/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	GOVI On 08-May-25			GOVI	1106.8290	1103.2430	1106.8290	1,103.2430	0
29/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	848290.0000	812430.0000	84.8290	81.2430	0
29/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	GOVI On 07-August-25			GOVI	1128.6900	1125.0280	1128.6900	1,125.0280	0
29/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1176900.0000	1140280.0000	117.6900	114.0280	0
29/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	GOVI On 06-November-25			GOVI	1150.6580	1146.9200	1150.6580	1,146.9200	0
29/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	386580.0000	349200.0000	38.6580	34.9200	0
29/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/08/2024	IGOV On 07-November-24			Index Future	372.1240	371.8640	372.1240	371.8640	594
29/08/2024	IGOV On 06-February-25			Index Future	379.9950	379.7270	379.9950	379.7270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	IGOV On 08-May-25			Index Future	387.6760	387.4000	387.6760	387.4000	0
29/08/2024	IGOV On 07-August-25			Index Future	395.4200	395.1360	395.4200	395.1360	0
29/08/2024	IGOV On 06-November-25			Index Future	403.2000	402.9100	403.2000	402.9100	0
29/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
29/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
29/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
29/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
29/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
29/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
29/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
29/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
29/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/08/2024	R035 On 07-November-24			Bond Future	10.5577	10.5998	91.3485	91.1071	142,413
29/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3580.5900	3403.7100	3.5806	3.4037	0
29/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	537.3600	601.9100	0.5374	0.6019	11,000
29/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8692.2100	8459.6500	8.6922	8.4597	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	47.2400	56.1100	0.0472	0.0561	0
29/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8741.0400	8508.3000	8.7410	8.5083	0
29/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	46.1100	54.8000	0.0461	0.0548	0
29/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8789.8500	8556.9400	8.7899	8.5569	0
29/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	45.0000	53.5200	0.0450	0.0535	0
29/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8838.6500	8605.5500	8.8387	8.6056	1,000
29/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	43.9300	52.2600	0.0439	0.0523	0
29/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13713.0300	13472.1800	13.7130	13.4722	0
29/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	2.1200	2.7000	0.0021	0.0027	1,000
29/08/2024	R035 On 06-February-25			Bond Future	10.6433	10.6872	93.2585	93.0116	0
29/08/2024	R035 On 06-February-25	10.34	Call	Bond Future	1544.9200	1456.3900	1.5449	1.4564	1,000
29/08/2024	R035 On 06-February-25	10.34	Put	Bond Future	3274.7600	3433.0600	3.2748	3.4331	0
29/08/2024	R035 On 06-February-25	10.65	Call	Bond Future	2388.8000	2271.0000	2.3888	2.2710	0
29/08/2024	R035 On 06-February-25	10.65	Put	Bond Future	2350.8100	2479.8400	2.3508	2.4798	1,000
29/08/2024	R035 On 06-February-25	11.30	Call	Bond Future	4709.5800	4538.3500	4.7096	4.5384	0
29/08/2024	R035 On 06-February-25	11.30	Put	Bond Future	1113.3500	1188.9500	1.1134	1.1890	1,000
29/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9524.0800	9302.2100	9.5241	9.3022	0
29/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	286.7200	311.6800	0.2867	0.3117	0
29/08/2024	R035 On 08-May-25			Bond Future	10.7424	10.7882	90.6086	90.3562	0
29/08/2024	R035 On 08-May-25	10.44	Call	Bond Future	2104.9900	2005.5700	2.1050	2.0056	150
29/08/2024	R035 On 08-May-25	10.44	Put	Bond Future	3793.6500	3946.5900	3.7937	3.9466	0
29/08/2024	R035 On 08-May-25	10.95	Call	Bond Future	3562.7400	3424.6200	3.5627	3.4246	0
29/08/2024	R035 On 08-May-25	10.95	Put	Bond Future	2427.5300	2541.7700	2.4275	2.5418	150
29/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5370.1400	5198.8400	5.3701	5.1988	400
29/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1528.8900	1609.9500	1.5289	1.6100	0
29/08/2024	R035 On 08-May-25	11.70	Call	Bond Future	6302.2300	6118.0300	6.3022	6.1180	0
29/08/2024	R035 On 08-May-25	11.70	Put	Bond Future	1226.7300	1294.8900	1.2267	1.2949	150
29/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6620.9800	6432.8600	6.6210	6.4329	0
29/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1139.4900	1203.7300	1.1395	1.2037	0
29/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10448.7600	10227.8900	10.4488	10.2279	0
29/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	486.1300	517.6200	0.4861	0.5176	400
29/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	13165.7700	12930.5600	13.1658	12.9306	0
29/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	234.9400	252.0900	0.2349	0.2521	400
29/08/2024	R035 On 07-August-25			Bond Future	10.8512	10.8991	92.3943	92.1365	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	10037.0100	9827.8100	10.0370	9.8278	0
29/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1014.4900	1063.0900	1.0145	1.0631	0
29/08/2024	R035 On 06-November-25			Bond Future	10.9765	11.0266	89.6778	89.4146	0
29/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4608.9000	4465.1700	4.6089	4.4652	0
29/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3442.0500	3561.5600	3.4421	3.5616	0
29/08/2024	R053 On 07-November-24			Bond Future	11.1657	11.2281	105.2701	104.7202	3,638
29/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	12855.8200	12328.0900	12.8558	12.3281	0
29/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	87.9900	110.1000	0.0880	0.1101	0
29/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	12923.6100	12395.4700	12.9236	12.3955	0
29/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	86.1300	107.8300	0.0861	0.1078	0
29/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12991.3100	12462.7700	12.9913	12.4628	0
29/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	84.2700	105.5700	0.0843	0.1056	0
29/08/2024	R053 On 06-February-25			Bond Future	11.2452	11.3099	107.4704	106.9086	0
29/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	13636.9400	13139.3400	13.6369	13.1393	0
29/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	546.8300	611.0100	0.5468	0.6110	0
29/08/2024	R053 On 08-May-25			Bond Future	11.3386	11.4056	103.7467	103.1729	0
29/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	11643.6200	11189.7200	11.6436	11.1897	0
29/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1464.1600	1584.0000	1.4642	1.5840	0
29/08/2024	R053 On 07-August-25			Bond Future	11.4374	11.5070	105.7889	105.2034	0
29/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	14488.5000	14011.3500	14.4885	14.0114	0
29/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1533.6400	1642.0800	1.5336	1.6421	0
29/08/2024	R053 On 06-November-25			Bond Future	11.5451	11.6173	101.9729	101.3755	0
29/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6962.0000	6629.5300	6.9620	6.6295	0
29/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	5203.3500	5468.3400	5.2034	5.4683	0
29/08/2024	R186 On 07-November-24			Bond Future	8.0793	8.0897	108.7180	108.6976	142,529
29/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2071.0000	2053.1200	2.0710	2.0531	0
29/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	36.9700	39.5000	0.0370	0.0395	0
29/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2089.1900	2071.2500	2.0892	2.0713	0
29/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	36.0500	38.5200	0.0361	0.0385	0
29/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2107.3800	2089.4000	2.1074	2.0894	0
29/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	35.1400	37.5700	0.0351	0.0376	0
29/08/2024	R186 On 06-February-25			Bond Future	8.0217	8.0339	105.6775	105.6562	0
29/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1924.1500	1908.2300	1.9242	1.9082	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	185.7000	191.0900	0.1857	0.1911	0
29/08/2024	R186 On 08-May-25			Bond Future	8.0155	8.0302	107.7855	107.7631	0
29/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1160.0200	1147.0900	1.1600	1.1471	0
29/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	472.6000	482.1000	0.4726	0.4821	0
29/08/2024	R186 On 07-August-25			Bond Future	8.0232	8.0413	104.5985	104.5751	0
29/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1743.5700	1725.7000	1.7436	1.7257	1,983
29/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	212.2900	217.8200	0.2123	0.2178	0
29/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2227.6100	2207.7200	2.2276	2.2077	0
29/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	116.2600	119.7700	0.1163	0.1198	0
29/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2873.5600	2851.9500	2.8736	2.8520	0
29/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	49.8600	51.6500	0.0499	0.0517	1,983
29/08/2024	R186 On 06-November-25			Bond Future	8.0603	8.0832	106.6250	106.6006	0
29/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	683.1400	671.2600	0.6831	0.6713	0
29/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	609.0900	621.5600	0.6091	0.6216	0
29/08/2024	R202 On 07-November-24			Bond Future	270.8825	270.9019	270.8825	270.9019	1,076
29/08/2024	R202 On 06-February-25			Bond Future	271.4042	271.4229	271.4042	271.4229	0
29/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	4614.1800	4632.9200	4.6142	4.6329	0
29/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	R202 On 08-May-25			Bond Future	276.8871	276.9045	276.8871	276.9045	0
29/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	4577.1300	4594.4900	4.5771	4.5945	0
29/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	R202 On 07-August-25			Bond Future	277.0990	277.1162	277.0990	277.1162	0
29/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	5499.0100	5516.1500	5.4990	5.5162	0
29/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	R202 On 06-November-25			Bond Future	282.5428	282.5590	282.5428	282.5590	0
29/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6902.7600	6919.0000	6.9028	6.9190	0
29/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	R209 On 07-November-24			Bond Future	10.7031	10.7450	71.8168	71.6009	17,037
29/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	7297.5900	7091.8500	7.2976	7.0919	0
29/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	57.3800	67.5700	0.0574	0.0676	0
29/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7340.8700	7134.9300	7.3409	7.1349	0
29/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	56.0300	66.0200	0.0560	0.0660	0
29/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7384.1400	7178.0000	7.3841	7.1780	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	54.7200	64.5100	0.0547	0.0645	0
29/08/2024	R209 On 06-February-25			Bond Future	10.7805	10.8240	73.3181	73.0973	0
29/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	8112.0400	7916.5000	8.1120	7.9165	0
29/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	301.9200	327.1300	0.3019	0.3271	0
29/08/2024	R209 On 08-May-25			Bond Future	10.8746	10.9198	71.6265	71.4009	0
29/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5913.3500	5746.0400	5.9134	5.7460	0
29/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1066.6100	1124.9300	1.0666	1.1249	0
29/08/2024	R209 On 07-August-25			Bond Future	10.9757	11.0227	73.0376	72.8071	0
29/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8752.8700	8568.1400	8.7529	8.5681	0
29/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	993.5700	1039.3200	0.9936	1.0393	0
29/08/2024	R209 On 06-November-25			Bond Future	11.0880	11.1369	71.3005	71.0653	0
29/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4114.6200	3987.4300	4.1146	3.9874	0
29/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3243.3100	3351.4100	3.2433	3.3514	0
29/08/2024	R210 On 07-November-24			Bond Future	242.9421	242.7998	242.9421	242.7998	1,557
29/08/2024	R210 On 06-February-25			Bond Future	248.0799	247.9336	248.0799	247.9336	0
29/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8469.9300	8323.5800	8.4699	8.3236	0
29/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	R210 On 08-May-25			Bond Future	249.6907	249.5401	249.6907	249.5401	0
29/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1660.6800	1510.1200	1.6607	1.5101	0
29/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	R210 On 07-August-25			Bond Future	254.6738	254.5191	254.6738	254.5191	0
29/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	6233.8300	6079.0500	6.2338	6.0791	0
29/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	R210 On 06-November-25			Bond Future	256.2138	256.0557	256.2138	256.0557	0
29/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	4073.8200	3915.6700	4.0738	3.9157	0
29/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2024	R213 On 07-November-24			Bond Future	9.5788	9.6002	89.4040	89.3122	76,784
29/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6710.3800	6622.4600	6.7104	6.6225	0
29/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	33.6000	37.4900	0.0336	0.0375	0
29/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6748.5600	6660.5700	6.7486	6.6606	0
29/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	32.8200	36.6400	0.0328	0.0366	0
29/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6786.7400	6698.6700	6.7867	6.6987	0
29/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	32.0700	35.8100	0.0321	0.0358	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	R213 On 06-February-25			Bond Future	9.6407	9.6633	91.2733	91.1792	0
29/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6954.2000	6869.7700	6.9542	6.8698	0
29/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	177.4800	187.1400	0.1775	0.1871	0
29/08/2024	R213 On 08-May-25			Bond Future	9.7214	9.7454	89.5373	89.4408	0
29/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4141.0700	4075.1700	4.1411	4.0752	0
29/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	993.5200	1024.1600	0.9935	1.0242	0
29/08/2024	R213 On 07-August-25			Bond Future	9.8140	9.8395	91.3027	91.2038	0
29/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7450.7100	7369.8900	7.4507	7.3699	0
29/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	615.0800	633.2000	0.6151	0.6332	0
29/08/2024	R213 On 06-November-25			Bond Future	9.9297	9.9567	89.5188	89.4176	0
29/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2918.7500	2867.3300	2.9188	2.8673	0
29/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2469.5600	2519.3500	2.4696	2.5194	0
29/08/2024	R214 On 07-November-24			Bond Future	11.0145	11.0666	67.4431	67.1562	20,794
29/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	8009.3800	7733.2600	8.0094	7.7333	0
29/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	48.4100	59.2100	0.0484	0.0592	0
29/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	8053.7200	7777.3800	8.0537	7.7774	0
29/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	47.2800	57.8600	0.0473	0.0579	0
29/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	8098.0500	7821.5000	8.0981	7.8215	0
29/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	46.1800	56.5500	0.0462	0.0566	0
29/08/2024	R214 On 06-February-25			Bond Future	11.0933	11.1472	68.8533	68.5601	0
29/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4498.6300	4292.7300	4.4986	4.2927	554
29/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1052.9100	1140.2000	1.0529	1.1402	0
29/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6466.9200	6227.6100	6.4669	6.2276	554
29/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	576.6500	630.5300	0.5767	0.6305	0
29/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	8342.6900	8083.2000	8.3427	8.0832	0
29/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	330.0400	363.7400	0.3300	0.3637	0
29/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	12015.7800	11733.9200	12.0158	11.7339	0
29/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	91.8100	103.1400	0.0918	0.1031	554
29/08/2024	R214 On 08-May-25			Bond Future	11.1814	11.2371	66.9235	66.6240	0
29/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	7025.9000	6790.8300	7.0259	6.7908	0
29/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	916.6900	981.1400	0.9167	0.9811	0
29/08/2024	R214 On 07-August-25			Bond Future	11.2760	11.3337	68.2424	67.9367	0
29/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	9212.5300	8966.3600	9.2125	8.9664	0
29/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1057.1200	1116.6700	1.0571	1.1167	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	R214 On 06-November-25			Bond Future	11.3819	11.4416	66.2641	65.9521	0
29/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4699.9100	4524.5000	4.6999	4.5245	0
29/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3368.1300	3504.7100	3.3681	3.5047	0
29/08/2024	R248 On 07-November-24			Bond Future	11.1462	11.2086	81.9555	81.5294	251,160
29/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	10061.0000	9650.9800	10.0610	9.6510	0
29/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	62.8900	78.9700	0.0629	0.0790	0
29/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	10114.0500	9703.7200	10.1141	9.7037	0
29/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	61.5100	77.2800	0.0615	0.0773	0
29/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	10167.0700	9756.4400	10.1671	9.7564	0
29/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	60.1800	75.6500	0.0602	0.0757	0
29/08/2024	R248 On 06-February-25			Bond Future	11.2272	11.2918	83.6691	83.2338	10,000
29/08/2024	R248 On 06-February-25	10.30	Call	Bond Future	559.4700	494.5900	0.5595	0.4946	660
29/08/2024	R248 On 06-February-25	10.30	Put	Bond Future	7283.2100	7653.6300	7.2832	7.6536	0
29/08/2024	R248 On 06-February-25	11.00	Call	Bond Future	2011.4400	1839.9200	2.0114	1.8399	660
29/08/2024	R248 On 06-February-25	11.00	Put	Bond Future	3575.6400	3839.4200	3.5756	3.8394	0
29/08/2024	R248 On 06-February-25	11.70	Call	Bond Future	4685.8800	4402.0300	4.6859	4.4020	0
29/08/2024	R248 On 06-February-25	11.70	Put	Bond Future	1591.1300	1742.5800	1.5911	1.7426	660
29/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	9529.3400	9150.9700	9.5293	9.1510	0
29/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	476.6400	533.5700	0.4766	0.5336	0
29/08/2024	R248 On 08-May-25			Bond Future	11.3171	11.3840	80.8912	80.4466	0
29/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8964.5000	8613.0100	8.9645	8.6130	0
29/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1129.8900	1222.9500	1.1299	1.2230	0
29/08/2024	R248 On 07-August-25			Bond Future	11.4135	11.4829	82.4850	82.0312	0
29/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	11649.0500	11277.8900	11.6491	11.2779	0
29/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1198.0900	1280.6500	1.1981	1.2807	0
29/08/2024	R248 On 06-November-25			Bond Future	11.5207	11.5927	79.6392	79.1763	0
29/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5523.1600	5265.3300	5.5232	5.2653	0
29/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4126.1600	4331.2900	4.1262	4.3313	0
29/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------